

Pengaruh Analisis Return on Asset, Earning per Share, Debt to Equity Ratio, Price Earning Ratio terhadap Return Saham pada Perusahaan Manufaktur

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ABSTRAK

Investor pasti tertarik untuk menanamkan dananya pada perusahaan yang dapat memberikan return saham yang tinggi. Return saham merupakan kelebihan harga jual saham di atas harga belinya. Semakin tinggi harga jual dari harga belinya, maka semakin tinggi pula return yang diperoleh investor. Rumusan masalah dari penelitian ini adalah apakah Return on Asset, Earning Per Share, Debt to Equity Ratio, Price Earning Ratio berpengaruh terhadap return saham pada perusahaan manufaktur. Tujuan penelitian ini untuk mengetahui pengaruh Return on Asset, Earning Per Share, Debt to Equity Ratio, Price Earning Ratio terhadap return saham pada perusahaan manufaktur.

Populasi dalam penelitian ini adalah perusahaan manufaktur yang tercatat di Bursa Efek Indonesia Periode Tahun 2011-2014. Peneliti menentukan sampel menggunakan metode purposive sampling. Metode analisis yang digunakan dalam penelitian ini adalah teknik analisis regresi linier berganda. Hasil penelitian ini menunjukkan bahwa Return on Asset, Earning Per Share dan Debt to Equity Ratio berpengaruh secara positif dan signifikan terhadap return saham perusahaan manufaktur yang terdaftar di BEI periode 2011 - 2014. Sedangkan Price Earning Ratio terbukti tidak berpengaruh secara signifikan terhadap return saham perusahaan manufaktur yang terdaftar di BEI periode 2011 - 2014.

Kata Kunci : return on asset, earning per share, debt to equity ratio, price earning ratio, return saham

The Effect of Return on Asset Analysis, Earnings Per Share, Debt to Equity Ratio, Price Earning Ratio toward Stock Return on Manufacturing Company

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ABSTRACT

Investors should be interested to invest in company that can provide high stock returns. Stock return is an excess of the stock price above the purchasing price. The higher of selling price from the purchasing price, then higher of return earned by the investor. The formulation of the problem in this research is whether the Return on Assets, Earning Per Share, Debt to Equity Ratio, Price Earning Ratio affect stock returns on manufacturing companies. The purpose of this study is to find out the influence of Return on Assets, Earning Per Share, Debt to Equity Ratio, Price Earning Ratio toward stock returns on manufacturing companies. The population in this study is a manufacturing company listed on IDX over the period 2011-2014. Researcher determines the sample using purposive sampling method. The method of analysis used in this research is multiple linear regression analysis technique. The results of this study shows that: Return on Asset, Earning Per Share and Debt to Equity Ratio positively and significantly influence stock return of manufacturing companies listed on IDX over the period 2011-2014. Meanwhile price earning ratio do not influence stock returns of manufacturing companies listed on IDX over period 2011 - 2014 significantly.

Keyword : return on asset, earning per share, debt to equity ratio, price earning ratio, stock return